

Table 17a: Auctions of Government of Mauritius Treasury Bills: August and September 2010

(Rs million)

	Auction held on						Total	
	3-Sep-10	13-Sep-10	17-Sep-10	24-Sep-10	Aug-10	Sep-10		
1. Amount of Bills put on Tender								
2. Value of Bids Received	700	800	1,000	1,000	3,000	3,500		
3. Value of Bids Accepted	2,345	2,545	1,986	1,600	11,056	8,476		
4. Value of Bills Maturing	700	800	1,000	1,000	3,000	3,500		
5. Net Issue of Bills (3 - 4)	1,557 (857)	1,629 (829)	2,257 (1,257)	1,132 (132)	4,955 (1,955)	6,576 (3,076)		

Figures may not add up to totals due to rounding.
Source: Financial Markets Operations Division.

Table 17b: Auctions of Government of Mauritius Treasury Bills: September 2009 - September 2010

	Sep-09	Oct-09	Nov-09	Dec-09	Jan-10	Feb-10	Mar-10	Apr-10	May-10	Jun-10	Jul-10	Aug-10	Sep-10
	(Rs million)												
1. Amount of Bills put on Tender	6,500	6,000	4,600	8,500	9,900	5,100	7,500	8,700	5,100	5,300	2,900	3,000	3,500
2. Total Value of Bids Received	10,939	12,083	7,483	11,937	12,231	11,368	18,462	20,959	16,795	12,640	16,698	11,056	8,476
91-day	6,420	8,343	4,815	6,374	6,312	5,185	7,242	8,856	8,625	9,855	5,875	4,160	4,711
182-day	3,200	1,030	1,594	4,053	3,329	3,590	5,735	7,501	4,660	2,195	5,365	3,835	2,170
364-day	1,319	2,709	1,074	1,510	2,590	2,593	5,485	4,601	3,510	590	5,458	3,061	1,595
3. Total Value of Bids Accepted	6,500	6,000	4,600	6,482	8,570	5,100	6,282	8,700	5,100	5,300	2,900	3,000	3,500
91-day	3,808	4,163	3,065	3,275	4,314	2,318	2,512	3,738	2,648	4,027	992	1,128	2,004
182-day	1,935	590	912	2,315	2,538	1,598	1,783	3,141	1,367	984	928	1,024	975
364-day	756	1,247	622	892	1,717	1,184	1,987	1,822	1,086	290	981	848	521
Per cent per annum													
4. Weighted Average Yield	4.38	4.67	4.43	4.33	4.37	4.33	4.07	4.39	3.85	3.30	3.19	2.58	2.73
91-day	4.51	4.77	4.57	4.42	4.62	4.52	4.24	4.52	3.89	3.99	3.87	2.88	2.79
182-day	4.67	4.84	4.68	4.60	4.76	4.70	4.46	4.63	4.09	4.29	4.26	3.43	3.13
5. Overall Weighted Yield	4.45	4.71	4.49	4.40	4.52	4.48	4.24	4.49	3.91	3.48	3.77	2.92	2.81
6. Bank Rate (Simple Average)	4.44	4.73	4.53	4.40	4.51	4.50	4.31	4.51	4.04	3.47	3.87	3.02	2.73

Figures may not add up to totals due to rounding.
Source: Financial Markets Operations Division.